INFORMATION DISCLOSURE CITATION (Use several sheets if necessary) PTO Form 1449 (Modified) List of References	Attorney Docket No. 060967-0010	Serial No. 09/842,438
	Applicants Ulrich A. Müller	
	Filing Date April 26, 2001	Group 3628

U.S. PATENT DOCUMENTS

*Examiner Initial		Document Number	Date	Name	Class	Sub Class	Filing Date

FOREIGN PATENT DOCUMENTS

		Document Number	Date	Country	Class	Sub Class	Translation YES	Translation NO

OTHER DOCUMENTS (Including Author, Title, Date, Pertinent Pages, Etc.)

GM4	AA	Dacorogna M.M., Müller U.A., Nagler R.J., Olsen R.B., and Pictet O.V., 1993 "A Geographical Model for the Daily and Weekly Seasonal Volatility in the FX Market," Journal of International Money and Finance, 12(4), 413-438.
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	AC	Granger C.W.J. and Newbold P., 1977, Forecasting Economic Time Series, Academic Press, London.
	AD	Hamilton J.D., 1994, Time Series Analysis, Princeton University Press, Princeton New Jersey.
	AE	McNeil A.J. and Frey R., 1998, "Estimation of Tail-Related Risk Measures for Heteroscedastic Financial Time Series: An Extreme Value Approach," Preprint from the ETH Zürich, August 27, 1-28.
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